

Patent Abstracts of Japan

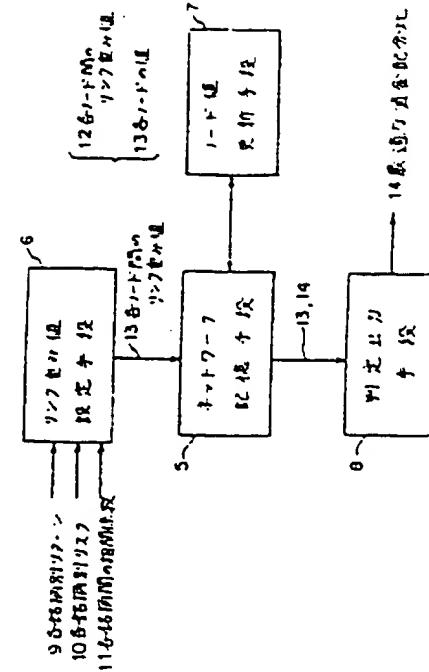
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 PATENTEE : FUJITSU LTD
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INVENTOR : IZUMI HIROYUKI; others: 04

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TITLE : RISK MINIMIZED PORTFOLIO
 SELECTION DEVICE USING
 MUTUALLY COUPLED NETWORK



ABSTRACT : PURPOSE:To obtain an optimum fund distribution ratio to each brand so as to maximize the total return and also minimize the total risk by using a problem that minimizes the energy function of a mutually coupled network.
 CONSTITUTION:The fund distribution ratios are set opposite to each other among plural brands in terms of the value 13 of each node of a mutually coupled network. A link weight setting means sets each link weight value 12 so that the total return and the total risk are automatically maximized and minimized respectively and at the same time the limit conditions are satisfied when the energy function value of the network is minimized. Under such conditions, a node value updating means 7 obtains an optimum fund distribution ratio 14 as the value 13 with the minimum energy function. Thus it is possible to obtain the ratio 14 to each brand so as to maximize the total return and to minimize the total risk respectively.